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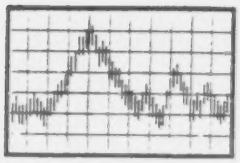

OPEN INTEREST REPORT

NOVMEBER 1991

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OPEN INTEREST OF LAST TRADING DAY

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	NOVEMBER 1990	NOVEMBER 1991	PERCENT CHANGE
Wheat	49,061	53,447	8.94%
Corn	208,998	240,613	15.13%
Oats	12,479	9,921	–20.50%
Soybeans	123,993	115,521	–6.83%
Soybean Oil	82,170	66,842	–18.65%
Soybean Meal	76,236	68,691	–9.90%
Diammonium Phosphate		714	
Silver (1,000 oz)	10,165	5,780	–43.14%
Gold (kilo)	408	420	2.94%
Silver (5,000 oz)	126	51	–59.52%
Gold (100 oz)	524	0	–100.00%
T–Bonds	277,383	315,529	13.75%
T–Notes (10 year)	84,992	105,270	23.86%
T–Notes (5 Year)	95,878	110,526	15.28%
T–Notes (2 Year)	7,271	18,950	160.62%
Cash 2 Year T–Note			
Municipal Bond	9,075	15,562	71.48%
Mortgage Backed 9.5%	476		–100.00%
Mortgage Backed 9.0%		0	
Mortgage Backed 8.5%		43	
Mortgage Backed 8.0%		106	
3 Year Swaps		456	
5 Year Swaps		717	
30 Day Interest	8,475	7,510	–11.39%
MMI Maxi	8,740	4,062	–53.52%
CHICAGO BOARD OF TRADE	**1,056,450**	**1,140,731**	7.98%
Live Hogs (40,000#)	29,106	21,174	–27.25%
Pork Bellies (40,000#)	12,452	13,449	8.01%
Broilers		358	
Live Cattle (40,000#)	73,427	78,949	7.52%
Feeder Cattle (44,000)	9,643	8,945	–7.24%
Lumber	2,425	1,867	–23.01%
T–Bills (90–day)	49,757	60,592	21.78%
Eurodollar (3–month)	724,558	1,084,373	49.66%
One Month LIBOR	8,930	24,670	176.26%
BP/DM Cross		160	
DM/JY Cross		568	
DM/SF Cross		93	
British Pound	36,595	30,272	–17.28%
Canadian Dollar	28,907	25,535	–11.66%
Deutschemark	72,210	90,097	24.77%
Japanese Yen	79,466	70,753	–10.96%
Swiss Franc	39,289	31,745	–19.20%
Australian Dollar	3,152	1,246	–60.47%
Nikkei 225	3,892	18,103	
S&P 500 Index	159,403	165,098	3.57%
CHICAGO MERCANTILE EXCHANGE	**1,333,212**	**1,728,047**	**29.62%**

	NOVEMBER 1990	NOVEMBER 1991	PERCENT CHANGE
Rice, Rough	2,282	1,819	−20.29%
CHICAGO RICE & COTTON EXCHANGE	**2,282**	**1,819**	**−20.29%**
Coffee "C"	43,339	38,241	−11.76%
Sugar #11	108,360	86,793	−19.90%
Sugar #14	12,796	8,932	−30.20%
Cocoa (10 M tons)	44,686	52,277	16.99%
Euro−Diff Coffee		0	
COFFEE SUGAR & COCOA EXCH	**209,181**	**186,243**	**−10.97%**
Silver (5,000 oz)	73,707	81,040	9.95%
Gold (100 oz)	101,946	115,496	13.29%
Aluminum	0	0	
High Grade Copper	36,023	36,364	0.95%
COMMODITY EXCHANGE	**211,676**	**232,900**	**10.03%**
Wheat	25,263	35,813	41.76%
Grain Sorghum	48	14	−70.83%
Value Line Index	1,481	2,065	39.43%
Mini Value Line	167	280	67.66%
KANSAS CITY BOARD OF TRADE	**26,959**	**38,172**	**41.59%**
Wheat (1,000 bu)	4,654	2,908	−37.52%
Corn (1,000 bu)	6,396	8,271	29.32%
Oats (1,000 bu)	266	61	−77.07%
Soybeans (1,000 bu)	16,845	15,429	−8.41%
Soybean Meal New	412	335	−18.69%
Live Cattle (20,000#)	304	227	−25.33%
Live Hogs (15,000#)	496	229	−53.83%
New York Silver	433	2,093	383.37%
New York Gold	298	371	24.50%
Platinum	19	46	142.11%
T−Bonds ($50,000)	7,732	7,599	−1.72%
T−Bills ($500,000)	30	36	20.00%
T−Notes	0	0	
British Pound	244	480	96.72%
Swiss Franc	267	225	−15.73%
Deutschemark	698	698	0.00%
Japanese Yen	438	294	−32.88%
Canadian Dollar	76	38	−50.00%
MIDAMERICA COMMODITY EXCH	**39,608**	**39,340**	**−0.68%**

	NOVEMBER 1990	NOVEMBER 1991	PERCENT CHANGE
Wheat (5,000 bu)	10,686	15,411	44.22%
White Wheat (5,000 bu)	107	297	177.57%
Oats	2	2	0.00%
MINNEAPOLIS GRAIN EXCHANGE	**10,795**	**15,710**	**45.53%**
Cotton	40,955	36,328	−11.30%
Orange Juice, Fzn. Conc.	6,185	8,892	43.77%
U.S. Dollar Index	4,985	7,629	53.04%
European Currency Unit	75	10	−86.67%
5 Year U.S. Treasury Note	356	12	−96.63%
2 Year U.S. Treasury Note	356	0	−100.00%
NEW YORK COTTON EXCHANGE	**52,912**	**52,871**	**−0.08%**
NYSE Composite Index	5,046	6,973	38.19%
Cmdty Rsrch Bureau Index	1,685	1,703	1.07%
T−Bond (30 Year)	3	0	−100.00%
NEW YORK FUTURES EXCHANGE	**6,734**	**8,676**	**28.84%**
Palladium	5,049	4,018	−20.42%
Platinum	15,599	13,386	−14.19%
No. 2 Heating Oil, NY	89,406	116,455	30.25%
Unleaded Reg Gas. NY	55,331	111,745	101.96%
Crude Oil	238,822	272,277	14.01%
Propane	3,417	3,071	−10.13%
Natural Gas	12,994	18,802	44.70%
NEW YORK MERCANTILE EXCHANGE	**420,618**	**539,754**	**28.32%**
TOTAL	**3,370,427**	**3,984,263**	**18.21%**